

LAMPIRAN

LAMPIRAN 1

Nilai earning per share, return on assets, growth potential dan dividend yield

No	Kode	Nama Perusahaan	Tahun	EPS (Rp)	ROA (%)	GP (%)	Dividend yield (Rp)
1	BBCA	PT. Bank Central Asia	2007	182	2,06	0,2160	55,00
2	BNGA	PT. Bank Niaga	2007	122,46	1,61	0,1792	197,50
3	MAYA	PT. Bank Mayapada	2007	22	0,91	0,4180	11,23
4	BBCA	PT. Bank Central Asia	2008	234	2,35	0,1422	63,50
5	BABP	PT. Bank ICB Bumiputera	2008	0,39	0,03	-0,0092	1,03
6	BBKP	PT. Bank Bukopin	2008	65	1,13	-0,0526	33,70
7	BBNI	PT. Bank Negara Indonesia	2008	80	0,61	0,1004	29,40
8	BBRI	PT. Bank Rakyat Indonesia	2008	483	2,42	0,2078	196,34
9	BDMN	PT. Bank Danamon Indonesia	2008	305	1,43	0,1997	209,80
10	BMRI	PT. Bank Mandiri (Persero)	2008	255	1,48	0,1233	186,00
11	BNBA	PT. Bank Bumi Artha	2008	12	1,35	0,0483	2,25
12	BNGA	PT. Bank Niaga	2008	28,33	0,66	0,8802	11,37
13	BNII	PT Bank Internasional Indonesia	2008	10	0,89	0,0312	4,13
14	SDRA	PT. Himpunan Saudara 1906	2008	25	1,90	0,3514	10,00
15	BBKP	PT. Bank Bukopin	2009	63	0,97	0,1391	19,33
16	BABA	PT. Bank Bumi Arta	2009	5	0,65	1,0303	2,99
17	BBCA	PT. Bank Central Asia	2009	276	2,41	0,1499	65,00
18	BNGA	PT. Bank Niaga	2009	65,51	1,46	0,0379	12,75
19	BDMN	PT. Bank Danamon Indonesia	2009	183	1,55	-0,0808	90,82
20	SDRA	PT. Himpunan Saudara 1906	2009	22	1,48	0,2157	5,00
21	BNII	PT Bank Internasional Indonesia	2009	1	0,07	0,0721	2,88
22	BMRI	PT. Bank Mandiri (Persero)	2009	342	1,81	0,1009	19,26
23	MAYA	PT. Bank Mayapada	2009	17	0,54	0,3840	6,00
24	MEGA	PT. Bank Mega	2009	169	1,35	0,1383	70,76
25	BBNI	PT. Bank Negara Indonesia	2009	163	1,09	0,0721	8,00
26	BBRI	PT. Bank Rakyat Indonesia	2009	593	2,31	0,0721	168,82
27	BSWD	PT. Bank Swadesi Tbk	2009	43	3,29	0,1305	20,00
28	BVIC	PT Bank Victoria International	2009	12	0,63	0,3078	8,19
29	BBCA	PT. Bank Central Asia	2010	344	2,61	0,1488	70,00
30	BBKP	PT. Bank Bukopin	2010	86	1,04	0,1579	30,14
31	BBNI	PT. Bank Negara Indonesia	2010	220	1,65	0,0927	47,48
32	BBRI	PT. Bank Rakyat Indonesia	2010	930	2,84	0,2756	45,93
33	BBTN	PT. Bank Tabungan Negara	2010	105	1,83	0,1686	15,09
34	BDMN	PT. Bank Danamon Indonesia	2010	343	2,44	0,1989	90,97
35	BMRI	PT. Bank Mandiri (Persero)	2010	440	2,05	0,1398	19,64
36	BNBA	PT. Bank Bumi Artha	2010	12	1,01	0,1073	3,00

LAMPIRAN 2

Data Growth Potential

No	Kode	Nama Perusahaan	Tahun	Total asset (tahun) (Rp)
1	BBCA	PT. Bank Central Asia	2006	176.799.000
2	BBCA	PT. Bank Central Asia	2007	215.005.008
3	BNGA	PT. Bank Niaga	2006	46.544.346
4	BNGA	PT. Bank Niaga	2007	54.885.576
5	MAYA	PT. Bank Mayapada	2006	3,155,554
6	MAYA	PT. Bank Mayapada	2007	4,474,878
7	BBCA	PT. Bank Central Asia	2007	215.005.008
8	BBCA	PT. Bank Central Asia	2008	245.569.856
9	BABP	PT. Bank ICB Bumiputera	2007	6,346,386
10	BABP	PT. Bank ICB Bumiputera	2008	6,287,878
11	BBKP	PT. Bank Bukopin	2007	34,446,177
12	BBKP	PT. Bank Bukopin	2008	32,633,063
13	BBNI	PT. Bank Negara Indonesia	2007	183.341.611
14	BBNI	PT. Bank Negara Indonesia	2008	201.741.069
15	BBRI	PT. Bank Rakyat Indonesia	2007	203.734.938
16	BBRI	PT. Bank Rakyat Indonesia	2008	246.076.896
17	BDMN	PT. Bank Danamon Indonesia	2007	89.409.827
18	BDMN	PT. Bank Danamon Indonesia	2008	107.268.363
19	BMRI	PT. Bank Mandiri (Persero)	2007	319.085.590
20	BMRI	PT. Bank Mandiri (Persero)	2008	358.438.678
21	BNBA	PT. Bank Bumi Artha	2007	1.950.256
22	BNBA	PT. Bank Bumi Artha	2008	2.044.367
23	BNGA	PT. Bank Niaga	2007	54.885.576
24	BNGA	PT. Bank Niaga	2008	103.197.574
25	BNII	PT Bank Internasional Indonesia	2007	55.148.453
26	BNII	PT Bank Internasional Indonesia	2008	56.868.290
27	SDRA	PT. Bank Himpunan Saudara	2007	1.463.046
28	SDRA	PT. Bank Himpunan Saudara	2008	1.977.150
29	BBKP	PT. Bank Bukopin	2008	32.633.066
30	BBKP	PT. Bank Bukopin	2009	37.173.318
31	BACA	PT. Bank Capital Indonesia	2008	1,703,769
32	BACA	PT. Bank Capital Indonesia	2009	3,459,181
33	BBCA	PT. Bank Central Asia	2008	245.569.856
34	BBCA	PT. Bank Central Asia	2009	282.392.294
35	BNGA	PT. Bank Niaga	2008	103.197.574
36	BNGA	PT. Bank Niaga	2009	107.104.274

37	BDMN	PT. Bank Danamon Indonesia	2008	107.268.363
38	BDMN	PT. Bank Danamon Indonesia	2009	98.597.953
39	SDRA	PT. Bank Himpunan Saudara	2008	1.977.150
40	SDRA	PT. Bank Himpunan Saudara	2009	2.403.696
41	BNII	PT Bank Internasional Indonesia	2008	56.868.290
42	BNII	PT Bank Internasional Indonesia	2009	60.965.774
43	BMRI	PT. Bank Mandiri (Persero)	2008	358.438.678
44	BMRI	PT. Bank Mandiri (Persero)	2009	394.616.604
45	MAYA	PT. Bank Mayapada	2008	5,512,694
46	MAYA	PT. Bank Mayapada	2009	7,629,928
47	MEGA	PT. Bank Mega	2008	34,860,872
48	MEGA	PT. Bank Mega	2009	39,684,622
49	BBNI	PT. Bank Negara Indonesia	2008	201.741.069
50	BBNI	PT. Bank Negara Indonesia	2009	227.496.967
51	BBRI	PT. Bank Rakyat Indonesia	2008	246.076.896
52	BBRI	PT. Bank Rakyat Indonesia	2009	316.947.029
53	BSWD	PT. Bank Swadesi Tbk	2008	1,359,868
54	BSWD	PT. Bank Swadesi Tbk	2009	1,537,378
55	BVIC	PT Bank Victoria International	2008	5,628,623
56	BVIC	PT Bank Victoria International	2009	7,361,533
57	BBCA	PT. Bank Central Asia	2009	282.392.294
58	BBCA	PT. Bank Central Asia	2010	324.419.069
59	BBKP	PT. Bank Bukopin	2009	37.173.318
60	BBKP	PT. Bank Bukopin	2010	43.042.508
61	BBNI	PT. Bank Negara Indonesia	2009	227.496.967
62	BBNI	PT. Bank Negara Indonesia	2010	248.580.529
63	BBRI	PT. Bank Rakyat Indonesia	2009	316.947.029
64	BBRI	PT. Bank Rakyat Indonesia	2010	404.285.602
65	BBTN	PT. Bank Tabungan Negara	2009	58,516,058
66	BBTN	PT. Bank Tabungan Negara	2010	68,385,539
67	BDMN	PT. Bank Danamon Indonesia	2009	98.597.953
68	BDMN	PT. Bank Danamon Indonesia	2010	118.206.573
69	BMRI	PT. Bank Mandiri (Persero)	2009	394.616.604
70	BMRI	PT. Bank Mandiri (Persero)	2010	449.774.551
71	BNBA	PT. Bank Bumi Artha	2009	2.403.168
72	BNBA	PT. Bank Bumi Artha	2010	2.661.051

Rumus:

$$\text{Growth Potential} = \frac{\text{Total Assets Tahun } t - \text{Total Assets Tahun } t-1}{\text{Total Assets } t-1} \times 100 \%$$

LAMPIRAN 3

Descriptive Statistics

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
EPS	36	.39	930.00	173.8525	201.76492
ROA	36	.03	3.29	1.4975	.77646
GP	36	-.81	1.03	.1639	.27606
DY	36	1.03	209.80	50.9250	62.97618
Valid N (listwise)	36				

LAMPIRAN 4
UJI NORMALITAS
(UJI *KOLMOGOROV-SMIRNOV*)

One-Sample Kolmogorov-Smirnov Test

		EPS	ROA	GP	DY
N		36	36	36	36
Normal Parameters ^{a, b}	Mean	173.8525	1.4975	.1639	50.9250
	Std. Deviation	201.76492	.77646	.27606	62.97618
Most Extreme Differences	Absolute	.195	.075	.225	.219
	Positive	.168	.071	.225	.219
	Negative	-.195	-.075	-.173	-.214
Kolmogorov-Smirnov Z		1.170	.447	1.350	1.313
Asymp. Sig. (2-tailed)		.129	.988	.052	.064

a. Test distribution is Normal.

b. Calculated from data.

LAMPIRAN 5

UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.512 ^a	.262	.193	56.57384	1.410

a. Predictors: (Constant), GP, EPS, ROA

b. Dependent Variable: DY

LAMPIRAN 6

UJI RUNS TEST

Runs Test	
	Unstandardized Residual
Test Value ^a	153.15433 ^b
Cases < Test Value	35
Cases >= Test Value	1
Total Cases	36
Number of Runs	3
Z	.000
Asymp. Sig. (2-tailed)	1.000

a. Mode

b. There are multiple modes. The mode with the largest data value is used.

LAMPIRAN 7

UJI MULTIKOLINEARITAS

Collinearity Diagnostics ^a							
Model Dimension		Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	EPS	ROA	GP
1	1	2.848	1.000	.02	.03	.01	.03
	2	.775	1.916	.00	.07	.01	.73
	3	.304	3.060	.21	.53	.02	.20
	4	.072	6.275	.77	.37	.96	.03

a. Dependent Variable: DY

LAMPIRAN 8

UJI HETEROSKEDASTISITAS

Uji Spearman Rank

Correlations			EPS	ROA	GP	Unstandardized Residual
Spearman's rho	EPS	Correlation Coefficient	1.000	.768**	.029	.236
		Sig. (2-tailed)	.	.000	.865	.165
		N	36	36	36	36
	ROA	Correlation Coefficient	.768**	1.000	.097	.013
		Sig. (2-tailed)	.000	.	.574	.942
		N	36	36	36	36
	GP	Correlation Coefficient	.029	.097	1.000	.224
		Sig. (2-tailed)	.865	.574	.	.188
		N	36	36	36	36
	Unstandardized Residual	Correlation Coefficient	.236	.013	.224	1.000
		Sig. (2-tailed)	.165	.942	.188	.
		N	36	36	36	36

** . Correlation is significant at the 0.01 level (2-tailed).

LAMPIRAN 9

ANALISIS REGRESI

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1(Constant)	21.040	22.659		.929	.360		
EPS	.136	.063	.434	2.159	.038	.570	1.754
ROA	6.749	16.352	.083	.413	.683	.567	1.763
GP	-23.107	34.848	-.101	-.663	.512	.988	1.012

a. Dependent Variable: DY

LAMPIRAN 10

UJI HIPOTESIS

Hasil Analisis Uji t-Statistik Antara EPS, ROA, dan GP terhadap DY

Coefficients ^a			
Model		t	Sig.
1	(Constant)	.929	.360
	EPS	2.159	.038
	ROA	.413	.683
	GP	-.663	.512

a. Dependent Variable: DY

Hasil Analisis Uji F-Regresi Antara EPS, ROA, dan GP terhadap DY Perusahaan

ANOVA ^b					
Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	36390.801	3	12130.267	3.790	.020 ^a
Residual	102419.178	32	3200.599		
Total	138809.979	35			

a. Predictors: (Constant), GP, EPS, ROA

b. Dependent Variable: DY

**Hasil Analisis Koefisien Determinasi Regresi Antara Kurs, Inflasi,
dan Pertumbuhan Ekonomi terhadap CAR Perusahaan**

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.512 ^a	.262	.193	56.57384	1.410

a. Predictors: (Constant), GP, EPS, ROA

b. Dependent Variable: DY